



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 10-February-2015

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY PREMIUM VALUE	CUMULATIVE VOLUME	CUMULATIVE PREMIUM VALUE
Future											
Mar 2015	CAFZ	Future	10,000	165.0540	126.5771	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>2 614 800.00</u>
		Total	10,000					0.00	0.00	20 000.00	2 614 800.00
Future											
Mar 2015	CAGE	Future	30	747.2700	528.0000	0.0000	0.0000	0	0.00		
			<u>30</u>					<u>0.00</u>	<u>0.00</u>	<u>30.00</u>	<u>450 000.00</u>
		Total	30					0.00	0.00	30.00	450 000.00
Option											
Feb 2015	DAEU	13.17 Call	4,000	92.7616	51.8535	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Call	2,000	1.4173	1.1104	0.0000	0.0000	0	0.00		
Feb 2015	DAEU	14.41 Put	2,000	1165.6173	1262.5104	0.0000	0.0000	0	0.00		
Jun 2015	DAEU	14.41 Call	2,000	171.6740	156.2829	0.0000	0.0000	0	0.00		
			<u>10,000</u>					<u>0.00</u>	<u>0.00</u>	<u>4 000.00</u>	<u>1 064 000.00</u>
		Total	10,000					0.00	0.00	4 000.00	1 064 000.00
Future											
Feb 2015	DAUS	Future	5,000	11.6957	11.5866	0.0000	0.0000	5,000	58,530,000.00		
Feb 2015	DAUS	Future	1,405	11.7002	11.5927	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	681	11.7017	11.5942	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,671	11.7163	11.6092	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	2,248	11.7183	11.6112	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	Future	1,140	11.7204	11.6132	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	340	11.7466	11.6392	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	Future	2,853	11.7757	11.6678	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	Future	2,700	11.8376	11.7289	0.0000	0.0000	0	0.00		
May 2015	DAUS	Future	1,625	11.8945	11.7850	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	288	11.9203	11.8105	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	Future	4,136	11.9541	11.8437	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Jul 2015	DAUS	Future	250	12.0197	11.9083	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	Future	250	12.0774	11.9651	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	285	12.1054	11.9925	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	Future	250	12.1413	12.0277	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	Future	250	12.2012	12.0865	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	Future	250	12.2567	12.1407	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	276	12.2823	12.1655	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	Future	250	12.3079	12.1904	0.0000	0.0000	0	0.00		
Mar 2016	DAUS	Future	272	12.4664	12.3456	0.0000	0.0000	0	0.00		
Jun 2016	DAUS	Future	264	12.6400	12.5191	0.0000	0.0000	0	0.00		
Sep 2016	DAUS	Future	259	12.8291	12.7080	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	251	13.0028	12.8815	0.0000	0.0000	0	0.00		
			<u>28,194</u>					<u>5,000.00</u>	<u>58,530,000.00</u>	<u>2 772 468.00</u>	<u>26 633 649 393.00</u>

Option

Feb 2015	DAUS	11.61 Call	5,000	111.2097	55.5274	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.20 Call	2,500	518.4299	422.5902	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	10.80 Put	300	0.6976	2.6618	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.15 Put	250	4.5340	14.3811	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	250	194.7558	135.5598	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	14.50 Call	300	0.0663	0.3133	0.0000	0.0000	0	0.00		
Feb 2015	DAUS	11.60 Call	10,000	204.3664	0.0000	0.0000	0.0000	10,000	1,650,000.00		
Mar 2015	DAUS	11.57 Call	5,000	264.1901	201.8441	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	10.80 Put	300	5.9777	10.7894	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.04 Put	2,083	15.6879	22.3937	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.15 Put	250	23.8125	37.4307	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.61 Call	2,083	307.9884	245.7808	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	11.81 Call	250	209.2463	167.3929	0.0000	0.0000	0	0.00		
Mar 2015	DAUS	14.85 Call	300	4.7630	0.7565	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.20 Put	22,187	33.0646	50.6189	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.24 Call	22,187	105.6571	85.5910	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	10.80 Put	300	14.9508	20.0477	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	11.15 Put	250	45.6851	57.9276	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	12.00 Call	250	236.3965	197.9414	0.0000	0.0000	0	0.00		
Apr 2015	DAUS	15.15 Call	300	21.2143	2.1257	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.80 Put	300	24.8245	27.9129	0.0000	0.0000	0	0.00		
May 2015	DAUS	10.94 Put	3,655	36.7568	42.8968	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.15 Put	250	63.3780	76.6737	0.0000	0.0000	0	0.00		
May 2015	DAUS	11.90 Call	3,655	347.2367	300.1161	0.0000	0.0000	0	0.00		
May 2015	DAUS	12.21 Call	250	249.9544	217.4337	0.0000	0.0000	0	0.00		
May 2015	DAUS	15.48 Call	300	41.9361	30.0267	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	10.80 Put	300	34.9535	40.5771	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	11.15 Put	250	79.1168	93.7343	0.0000	0.0000	0	0.00		

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Jun 2015	DAUS	12.46 Call	250	258.2059	231.7339	0.0000	0.0000	0	0.00		
Jun 2015	DAUS	15.88 Call	300	55.0212	47.1340	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	10.80 Put	300	44.5381	52.2007	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	11.15 Put	250	92.2174	107.6383	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	12.71 Call	250	274.9807	252.3557	0.0000	0.0000	0	0.00		
Jul 2015	DAUS	16.15 Call	300	73.4892	65.1171	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	10.80 Put	300	53.3424	62.0550	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	11.15 Put	250	102.9715	121.3856	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	12.97 Call	250	283.4604	264.4360	0.0000	0.0000	0	0.00		
Aug 2015	DAUS	16.50 Call	300	81.1996	76.5485	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	10.80 Put	300	61.6888	71.4836	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.15 Put	250	111.6516	134.4888	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	11.40 Put	1,000	172.8407	202.7577	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	13.27 Call	250	292.1110	276.4289	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	14.00 Call	1,000	210.0426	201.7846	0.0000	0.0000	0	0.00		
Sep 2015	DAUS	16.80 Call	300	94.6203	90.1616	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	10.80 Put	300	68.8963	80.5237	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	11.15 Put	250	118.5183	144.6390	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	13.56 Call	250	299.8712	286.2401	0.0000	0.0000	0	0.00		
Oct 2015	DAUS	16.98 Call	300	110.7947	110.6296	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	10.80 Put	300	75.3810	87.9110	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	11.15 Put	250	123.7360	152.2307	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	13.85 Call	250	307.5928	295.4339	0.0000	0.0000	0	0.00		
Nov 2015	DAUS	17.45 Call	300	112.3784	107.1358	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	10.80 Put	300	79.7192	94.2439	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	11.15 Put	250	129.0271	157.5742	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	14.15 Call	250	313.7264	303.1130	0.0000	0.0000	0	0.00		
Dec 2015	DAUS	17.87 Call	300	112.2024	107.2386	0.0000	0.0000	0	0.00		
			<u>92,450</u>					<u>10,000.00</u>	<u>1,650,000.00</u>	<u>4 796 669.00</u>	<u>378 531 506.43</u>
	Total		120,644					15,000.00	60,180,000.00	7 569 137.00	27 012 180 899.43
Future											
Mar 2015	EUUS	Future	338	1.1312	1.1333	1.1290	1.1290	20	225,800.00		
Jun 2015	EUUS	Future	300	1.1325	1.1345	0.0000	0.0000	0	0.00		
			<u>638</u>					<u>20.00</u>	<u>225,800.00</u>	<u>14 885.00</u>	<u>199 900 732.00</u>
	Total		638					20.00	225,800.00	14 885.00	199 900 732.00
Future											
Mar 2015	ZAAD	Future	8,100	9.1068	9.0831	9.0841	9.0841	2	18,168.20		
Jun 2015	ZAAD	Future	11,448	9.1908	9.1665	0.0000	0.0000	0	0.00		
Sep 2015	ZAAD	Future	750	9.2886	9.2627	9.2835	9.2835	5	46,417.50		

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			20,298					7.00	64,585.70	2 485 368.00	19 641 948 706.30
Option											
	Mar 2015	ZAAD	9.00 Put	5,000	137.6089	141.5077	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	9.40 Put	201	379.1628	393.2253	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	9.70 Call	201	34.8398	30.3545	0.0000	0.0000	0	0.00	
	Mar 2015	ZAAD	10.20 Call	201	7.4602	6.5833	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	8.40 Put	201	59.2287	55.6020	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	8.65 Put	201	108.0774	103.5665	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	9.00 Put	201	228.2826	225.1842	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	9.15 Call	201	340.7272	314.0617	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	9.50 Call	201	210.5126	191.7086	0.0000	0.0000	0	0.00	
	Jun 2015	ZAAD	9.65 Call	201	170.8426	155.0011	0.0000	0.0000	0	0.00	
			6,809					0.00	0.00	25 324.00	3 646 294.66
	Total		27,107					7.00	64,585.70	2 510 692.00	19 645 595 000.96
Future											
	Mar 2015	ZACA	Future	140	9.3758	9.3610	0.0000	0.0000	0	0.00	
	Jun 2015	ZACA	Future	1,631	9.5037	9.4881	0.0000	0.0000	0	0.00	
			1,771					0.00	0.00	28 496.00	218 747 673.10
	Total		1,771					0.00	0.00	28 496.00	218 747 673.10
Future											
	Mar 2015	ZAEU	Future	78,708	13.2966	13.1990	13.3000	13.1629	728	9,632,546.30	
	Jun 2015	ZAEU	Future	69,296	13.5061	13.4056	0.0000	0.0000	100	1,352,000.00	
	Sep 2015	ZAEU	Future	10,707	13.7407	13.6359	0.0000	0.0000	0	0.00	
	Dec 2015	ZAEU	Future	1,550	13.9692	13.8588	0.0000	0.0000	0	0.00	
			160,261					828.00	10,984,546.30	6 035 530.00	75 497 747 117.50
Option											
	Mar 2015	ZAEU	12.45 Put	15,500	11.8878	17.4372	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	12.85 Call	35,000	500.8907	429.2832	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.00 Put	10,000	92.8053	129.2704	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.40 Put	35,000	278.9072	348.4672	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	13.80 Put	15,000	580.4857	666.9526	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.00 Put	12,800	754.8647	846.2073	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.02 Put	8,500	772.9357	864.5932	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	14.25 Put	20,000	985.7465	1080.0923	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.00 Call	713	8.6751	8.1584	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.05 Call	14,500	7.9463	7.5235	0.0000	0.0000	4,250	38,250.00	
	Mar 2015	ZAEU	15.25 Call	7,000	5.6462	5.4961	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.28 Call	5,700	5.3711	5.2506	0.0000	0.0000	0	0.00	
	Mar 2015	ZAEU	15.31 Call	8,500	5.1113	5.0178	0.0000	0.0000	0	0.00	

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Mar 2015	ZAEU	15.32 Call	20,000	5.0278	4.9430	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.36 Call	32,000	4.7095	4.6563	0.0000	0.0000	0	0.00		
Mar 2015	ZAEU	15.50 Call	7,100	3.7640	3.7972	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	12.65 Put	200	88.4372	104.3421	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.40 Put	7,300	362.6011	413.3239	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	13.78 Call	35,000	330.0874	297.6568	0.0000	0.0000	0	0.00		
Jun 2015	ZAEU	15.35 Call	7,300	100.3124	93.7420	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	13.90 Put	6,076	665.2353	741.6016	0.0000	0.0000	0	0.00		
Dec 2015	ZAEU	16.50 Call	6,076	277.0887	271.6095	0.0000	0.0000	0	0.00		
			<u>309,265</u>					<u>4,250.00</u>	<u>38,250.00</u>	<u>2 900 754.00</u>	<u>429 505 397.75</u>
	Total		469,526					5,078.00	11,022,796.30	8 936 284.00	75 927 252 515.25
Future											
Mar 2015	ZAFR	Future	3,031	12.7345	12.6472	0.0000	0.0000	0	0.00		
Jun 2015	ZAFR	Future	6,502	12.9800	12.8905	0.0000	0.0000	0	0.00		
			<u>9,533</u>					<u>0.00</u>	<u>0.00</u>	<u>435 232.00</u>	<u>3 967 192 596.00</u>
	Total		9,533					0.00	0.00	435 232.00	3 967 192 596.00
Future											
Mar 2015	ZAGB	Future	35,312	17.8976	17.7350	17.8000	17.7345	11	195,407.00		
Jun 2015	ZAGB	Future	6,881	18.1483	17.9823	18.1874	18.1870	18	327,369.60		
Sep 2015	ZAGB	Future	1,037	18.4256	18.2552	0.0000	0.0000	0	0.00		
			<u>43,230</u>					<u>29.00</u>	<u>522,776.60</u>	<u>4 558 791.00</u>	<u>66 567 582 684.80</u>
Option											
Mar 2015	ZAGB	16.72 Put	25,000	15.2239	17.5631	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	17.00 Put	5,592	23.1990	38.2065	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	18.43 Call	7,500	112.4615	84.0008	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.00 Call	570	41.1181	32.0889	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.25 Call	5,000	27.5047	21.7068	0.0000	0.0000	0	0.00		
Mar 2015	ZAGB	19.64 Call	21,000	15.1898	12.1610	0.0000	0.0000	0	0.00		
			<u>64,662</u>					<u>0.00</u>	<u>0.00</u>	<u>918 714.00</u>	<u>200 733 431.43</u>
	Total		107,892					29.00	522,776.60	5 477 505.00	66 768 316 116.23
Future											
Mar 2015	ZAJY	Future	555	0.0985	0.0981	0.0000	0.0000	0	0.00		
Jun 2015	ZAJY	Future	13,998	0.1000	0.0997	0.0000	0.0000	0	0.00		
			<u>14,553</u>					<u>0.00</u>	<u>0.00</u>	<u>653 866.00</u>	<u>6 689 953 408.60</u>
	Total		14,553					0.00	0.00	653 866.00	6 689 953 408.60
Future											
Mar 2015	ZAKS	Future	8	0.1277	0.1265	0.0000	0.0000	0	0.00		

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Dec 2015	ZAKS	Future	1,870	0.1248	0.1239	0.0000	0.0000	0	0.00		
			<u>1,878</u>					<u>0.00</u>	<u>0.00</u>	<u>3 791.00</u>	<u>46 803 110.00</u>
		Total	1,878					0.00	0.00	3 791.00	46 803 110.00
Future											
Mar 2015	ZANN	Future	15,606	0.0547	0.0560	0.0000	0.0000	1,266	7,000,980.00		
Dec 2015	ZANN	Future	76,374	0.0477	0.0483	0.0446	0.0445	3,920	18,215,700.00		
			<u>91,980</u>					<u>5,186.00</u>	<u>25,216,680.00</u>	<u>222 832.00</u>	<u>1 337 774 240.00</u>
		Total	91,980					5,186.00	25,216,680.00	222 832.00	1 337 774 240.00
Future											
Mar 2015	ZAUM	Future	1,937	11.7544	11.6468	11.7600	11.7000	17	19,927,590.00		
Jun 2015	ZAUM	Future	186	11.9263	11.8163	11.9119	11.9119	7	8,338,330.00		
Sep 2015	ZAUM	Future	166	12.1134	12.0003	0.0000	0.0000	0	0.00		
			<u>2,289</u>					<u>24.00</u>	<u>28,265,920.00</u>	<u>82 065.00</u>	<u>79 223 543 010.00</u>
Option											
Mar 2015	ZAUM	11.28 Call	420	50560.0989	41747.4594	0.0000	0.0000	420	16,012,500.00		
			<u>420</u>					<u>420.00</u>	<u>16,012,500.00</u>	<u>4 523.00</u>	<u>153 210 964.38</u>
		Total	2,709					444.00	44,278,420.00	86 588.00	79 376 753 974.38
Future											
Mar 2015	ZAUS	Future	1,177,282	11.7544	11.6468	11.7700	11.6158	60,728	710,612,851.40		
Jun 2015	ZAUS	Future	96,696	11.9263	11.8163	11.9310	11.8333	1,897	22,548,044.40		
Sep 2015	ZAUS	Future	28,033	12.1134	12.0003	0.0000	0.0000	2,003	24,169,954.10		
Dec 2015	ZAUS	Future	39,362	12.2882	12.1712	0.0000	0.0000	180	2,188,512.00		
Mar 2016	ZAUS	Future	0	12.4722	12.3514	0.0000	0.0000	11,058	129,992,319.00		
			<u>1,341,373</u>					<u>75,866.00</u>	<u>889,511,680.90</u>	<u>78 170 902.00</u>	<u>744 741 920 601.90</u>
Option											
Mar 2015	ZAUS	10.10 Put	69,965	0.1811	0.6684	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.32 Put	24,155	0.4897	1.5289	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.51 Put	23,800	1.1423	3.0805	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.70 Put	50,000	2.5349	5.2240	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.75 Put	5,000	3.0978	6.0361	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.79 Put	1,112	3.6366	6.7875	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.80 Put	9,300	3.7852	6.9912	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	10.90 Put	46,165	5.6482	9.4484	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Call	20,000	762.8153	659.7000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.00 Put	76,300	8.4153	12.9000	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.25 Call	10,000	531.1170	440.9386	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.30 Put	9,950	34.4907	55.3987	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.35 Put	100	43.8369	68.5497	0.0000	0.0000	0	0.00		

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY PREMIUM VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE PREMIUM VALUE</u>
Mar 2015	ZAUS	11.40 Call	150	409.3036	330.5023	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Call	10,000	394.2434	317.1441	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.42 Put	500	59.8434	90.3441	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.46 Put	9,500	70.6420	104.6443	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.47 Call	10,000	357.9374	285.2341	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.54 Call	9,300	310.4935	244.1896	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Call	500	304.0475	238.6744	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.55 Put	120	99.6475	141.8744	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.60 Call	250	273.0977	212.3982	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.65 Call	10,000	244.2940	188.2694	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.72 Put	7,500	173.1820	234.5054	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.75 Call	20,000	193.1265	150.9141	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.76 Call	10,000	188.9354	147.5963	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.85 Call	500	154.8262	120.8015	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.90 Call	100	138.4905	108.0881	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	11.91 Put	7,500	291.0299	368.9150	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Call	5,000	110.7211	86.6363	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.00 Put	800	356.3211	439.8363	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.05 Call	1,000	99.0049	77.6375	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Call	10,000	37.7476	30.7842	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.50 Put	300	783.3476	883.9842	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.58 Call	50,000	32.2725	26.4974	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.61 Call	23,800	30.4642	25.0774	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	12.82 Call	10,000	20.7006	17.0112	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	13.05 Call	24,155	13.6250	9.0411	0.0000	0.0000	0	0.00		
Mar 2015	ZAUS	14.20 Call	46,165	1.6795	0.5913	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.73 Put	22,850	25.2961	27.5469	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.75 Put	10,000	26.3519	29.2628	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.80 Put	9,100	30.2219	33.9355	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	10.98 Put	22,320	48.3278	55.9752	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.00 Put	55,000	50.7975	58.9953	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.30 Call	2,170	727.9956	643.6490	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.48 Call	1,600	604.4261	532.3907	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Call	3,940	592.1523	521.0871	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.50 Put	1,750	165.8523	204.7871	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.60 Call	500	533.9416	467.6500	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	11.65 Call	800	506.7789	442.8180	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.30 Call	1,600	264.3703	233.6709	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.56 Call	1,750	210.0640	187.0525	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	12.63 Call	9,100	197.9036	176.6811	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.00 Call	65,000	147.5046	133.7420	0.0000	0.0000	0	0.00		
Jun 2015	ZAUS	13.22 Call	22,850	125.4994	113.6906	0.0000	0.0000	0	0.00		

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Jun 2015	ZAUS	13.46 Call	22,320	105.6567	96.4876	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.56 Put	18,946	41.4850	48.1436	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.60 Call	13,700	1557.2401	1451.0810	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	10.98 Put	24,142	77.9738	94.5731	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Call	33,750	1194.5388	1098.5059	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.00 Put	59,545	81.1388	98.2059	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.20 Put	8,775	118.3992	140.5488	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.29 Put	50,000	138.7712	163.4368	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.50 Put	25,000	195.9693	238.3029	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.54 Put	50,000	212.6594	256.9277	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	11.60 Call	500	752.4439	0.0000	0.0000	0.0000	500	362,350.00		
Sep 2015	ZAUS	12.00 Call	13,700	566.4524	517.6975	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	12.50 Call	33,750	410.5496	379.7961	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.06 Call	18,946	300.0575	281.5507	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	13.40 Call	8,775	253.1179	238.6407	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.00 Call	115,000	192.0535	183.7573	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.30 Call	50,000	170.4688	164.3186	0.0000	0.0000	0	0.00		
Sep 2015	ZAUS	14.58 Call	22,320	157.6828	157.3936	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Call	4,331	1432.1939	1333.0062	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	10.95 Put	8,917	93.9939	111.8062	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.00 Call	1,177	1387.9922	1293.2269	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.20 Call	40,051	1227.8309	1140.7018	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.40 Call	1,197	1083.0280	999.3683	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	11.61 Put	580	265.9763	309.1410	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.00 Call	1,197	465.1567	439.0620	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.10 Call	13,248	445.5713	421.6539	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.20 Call	677	427.3549	405.4766	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	13.44 Call	40,051	388.6175	370.0325	0.0000	0.0000	0	0.00		
Dec 2015	ZAUS	14.37 Call	580	278.7401	270.8633	0.0000	0.0000	0	0.00		
			<u>1,524,492</u>					<u>500.00</u>	<u>362,350.00</u>	<u>15 480 864.00</u>	<u>3 921 284 523.63</u>
	Total		2,865,865					76,366.00	889,874,030.90	93 651 766.00	748 663 205 125.53
Future											
Mar 2015	ZAZW	Future	12	1.7509	1.7344	0.0000	0.0000	0	0.00		
			<u>12</u>					<u>0.00</u>	<u>0.00</u>	<u>51.00</u>	<u>451 622.00</u>
	Total		12					0.00	0.00	51.00	451 622.00
	Grand Total		3,734,138					102,130.00	1 031 385 089.50	126,496,419	1,060,787,866,556.18